

**Office of the State Treasurer**  
**Georgia Fund 1 Holdings**  
**As of September 30, 2017**

**Georgia Fund 1 (GF1):** The local government investment pool primary liquidity portfolio comprised of state and local government funds. GF1 is managed to maintain a constant net asset value (NAV) of \$1.00 and is rated AA+ by S&P. The primary objectives of the pool are safety of capital, liquidity, investment income, and diversification. Performance objective is to meet or exceed the S&P's Rated Government Investment Pool Index.

**Weighted Average Maturity: 13 Days**

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	AMORTIZED COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit <sup>1</sup>	10/01/17	\$ 100,448,294	\$ 100,448,294	\$ 100,448,294	P-1	A-1
DOMESTIC BANK RATED A-1+	Commercial Paper	10/01/17	300,000,000	300,000,000	300,000,000	P-1	A-1+
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	10/01/17	873,144	873,144	873,144	P-1	A-1
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit <sup>1</sup>	10/02/17	397,751,785	397,751,785	397,751,785	P-1	A-1
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit <sup>1</sup>	10/02/17	152,820,589	152,820,589	152,820,589	P-1	A-1
DOMESTIC BANK RATED A-2	Non-Collateralized Bank Deposit	10/02/17	302,591,723	302,591,723	302,591,723	P-1	A-2
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	10/02/17	570,095,956	570,095,956	570,095,956	P-1	A-1
DOMESTIC BANK RATED A-2	Non-Collateralized Bank Deposit	10/02/17	502,930,325	502,930,325	502,930,325	P-1	A-2
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	10/02/17	380,425,366	380,425,366	380,425,366	P-1	A-1
DOMESTIC BANK RATED A-2	Non-Collateralized Bank Deposit	10/02/17	258,670	258,670	258,670	P-1	A-2
DOMESTIC BANK RATED A-1+	Non-Collateralized Bank Deposit	10/02/17	506,544,877	506,544,877	506,544,877	P-1	A-1+
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	10/02/17	440,000,000	440,000,000	440,000,000	P-1	A-1
DOMESTIC BANK RATED A-2	Non-Collateralized Bank Deposit	10/02/17	402,736,399	402,736,399	402,736,399	P-2	A-2
FOREIGN BANK RATED A-1+	Overnight Repurchase Agreement	10/02/17	85,000,000	85,000,000	85,000,000	NR	A-1+
DOMESTIC BANK RATED A-1	Overnight Repurchase Agreement	10/02/17	110,000,000	110,000,000	110,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Overnight Repurchase Agreement	10/02/17	150,000,000	150,000,000	150,000,000	NR	A-1
FOREIGN BANK RATED A-1	Overnight Repurchase Agreement	10/02/17	75,000,000	75,000,000	75,000,000	NR	A-1
FOREIGN BANK RATED A-1	Overnight Repurchase Agreement	10/02/17	450,000,000	450,000,000	450,000,000	P-1	A-1
FOREIGN BANK RATED A-1+	Overnight Repurchase Agreement	10/02/17	770,000,000	770,000,000	770,000,000	NR	A-1+
FOREIGN BANK RATED A-1	Overnight Repurchase Agreement	10/02/17	400,000,000	400,000,000	400,000,000	P-1	A-1
FOREIGN BANK RATED A-1	Overnight Repurchase Agreement	10/02/17	400,000,000	400,000,000	400,000,000	P-1	A-1
FOREIGN BANK RATED A-1+	Overnight Repurchase Agreement	10/02/17	285,000,000	285,000,000	285,000,000	P-2	A-1+
FOREIGN BANK RATED A-1+	Overnight Repurchase Agreement	10/02/17	200,000,000	200,000,000	200,000,000	P-2	A-1+
DOMESTIC BANK RATED A-1+	Overnight Repurchase Agreement	10/02/17	275,000,000	275,000,000	275,000,000	NR	A-1+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Discount Note	10/04/17	200,000,000	199,983,667	199,983,667	P-1	A-1+
FEDERAL HOME LOAN BANK	Discount Note	10/05/17	200,000,000	199,978,000	199,978,000	P-1	A-1+
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	10/06/17	150,000,000	150,000,000	150,000,000	NR	A-1+
INTERNATIONAL FINANCE CORPORATION	Discount Note	10/10/17	190,000,000	189,947,750	189,958,200	P-1	A-1+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Discount Note	10/13/17	100,000,000	99,966,667	99,966,667	P-1	A-1+
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	10/13/17	50,000,000	50,000,000	50,000,000	NR	A-1+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	10/18/17	24,000,000	23,996,156	24,068,607	Aaa	AA+
INTERNATIONAL FINANCE CORPORATION	Discount Note	10/25/17	150,000,000	149,892,000	149,905,050	P-1	A-1+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	10/27/17	100,000,000	100,000,000	100,000,000	NR	A-1+
FEDERAL HOME LOAN BANK	Discount Note	10/30/17	300,000,000	299,763,167	299,763,167	P-1	A-1+
FOREIGN BANK RATED A-1	Term Repurchase Agreement <sup>2</sup>	10/30/17	40,000,000	40,000,000	40,000,000	NR	A-1
FOREIGN BANK RATED A-1	Term Repurchase Agreement <sup>2</sup>	10/30/17	150,000,000	150,000,000	150,000,000	NR	A-1
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	10/31/17	100,000,000	100,000,000	100,000,000	NR	A-1+
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	11/01/17	379,000,000	379,000,000	379,000,000	P-1	A-1
FEDERAL HOME LOAN BANK	Discount Note	11/06/17	100,000,000	99,890,500	99,890,500	P-1	A-1+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	11/06/17	185,000,000	185,000,000	185,000,000	P-2	A-1+
FEDERAL HOME LOAN BANK	Discount Note	11/07/17	100,000,000	99,887,458	99,887,458	P-1	A-1+
FEDERAL HOME LOAN BANK	Discount Note	11/13/17	100,000,000	99,869,806	99,869,806	P-1	A-1+
FEDERAL HOME LOAN BANK	Discount Note	11/27/17	130,000,000	129,784,904	129,784,904	P-1	A-1+
FEDERAL HOME LOAN BANK	Discount Note	11/28/17	70,000,000	69,881,583	69,881,583	P-1	A-1+
FEDERAL HOME LOAN BANK	Discount Note	12/05/17	50,000,000	49,905,208	49,905,208	P-1	A-1+
FEDERAL HOME LOAN BANK	Discount Note	12/06/17	50,000,000	49,903,750	49,903,750	P-1	A-1+
FEDERAL HOME LOAN BANK	Discount Note	12/29/17	24,000,000	23,932,657	23,932,657	P-1	A-1+
DOMESTIC BANK RATED A-1	Collateralized Certificate of Deposit <sup>1</sup>	01/02/18	100,000,000	100,000,000	100,000,000	P-1	A-1
FEDERAL FARM CREDIT BANK	Discount Note	01/10/18	25,000,000	24,938,278	24,938,278	P-1	A-1+
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	01/16/18	65,000,000	65,000,000	65,000,000	NR	A-1
FEDERAL HOME LOAN BANK	Floating Rate Note	02/09/18	38,100,000	38,102,357	38,129,032	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	02/26/18	18,475,000	18,475,000	18,478,212	Aaa	AA+
INTERNATIONAL FINANCE CORPORATION	Floating Rate Note	03/06/18	50,000,000	50,000,000	50,044,859	Aaa	AAA
FEDERAL HOME LOAN MORTGAGE CORPORATION	Discount Note	03/12/18	150,000,000	149,237,250	149,237,250	P-1	A-1+
FEDERAL FARM CREDIT BANK	Discount Note	07/02/18	50,000,000	49,539,528	49,539,528	P-1	A-1+
FEDERAL FARM CREDIT BANK	Floating Rate Note	12/12/18	100,000,000	100,108,570	100,251,937	Aaa	AA+
			\$ 10,796,052,128	\$ 10,793,551,383	\$ 10,793,775,447		

Notes:

1. Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; or a FHLB letter of credit.
2. Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

10/26/2017  
UNAUDITED

**Schedule I**